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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 24/03/2026

TO DATE: 24/03/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-May-2026			Bond Future	1	70	7,093.03
2032 On 07-May-2026			Bond Future	3	2,248	222,967.48
2037 On 07-May-2026			Bond Future	1	138	13,439.55
2044 On 07-May-2026			Bond Future	32	8,316	799,675.46
R035 On 07-May-2026			Bond Future	16	5,362	538,080.23
R035 On 05-Nov-2026			Bond Future	6	386	38,782.95
R038 On 07-May-2026			Bond Future	5	238	26,836.67
R209 On 07-May-2026			Bond Future	2	1,462	120,555.94
R248 On 07-May-2026			Bond Future	1	181	17,233.57
Grand Total for Daily Turnover Summary:				67	18,401	1,784,664.89